

Communications

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Important monetary policy data for the week ending 12 October 2012

Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor*	Special rate liquidity-shortage facility**
08.10.12	0.00 - 0.25	0.04000	0.53
09.10.12	0.00 - 0.25	0.03800	0.50
10.10.12	0.00 - 0.25	0.03700	0.50
11.10.12	0.00 - 0.25	0.03700	0.50
12.10.12	0.00 - 0.25	0.03700	0.50

* London Interbank Offered Rate, calculated by the British Bankers' Association.

** SARON (Swiss Average Rate Overnight), 12.00 p.m. fixing + 50 basis points. The special rate always amounts to at least 50 basis points.

Swiss Average Rates*

(in percent)

Date	SARON 12.00 p.m. fixing	SARON Close of trading	SAR1W Close of trading	SAR1M Close of trading	SAR3M Close of trading
08.10.12	0.027	0.026	- 0.040	- 0.155	.
09.10.12	- 0.024	- 0.030	- 0.046	- 0.154	.
10.10.12	- 0.021	- 0.021	- 0.039	- 0.147	- 0.039
11.10.12	- 0.003	- 0.012	- 0.029	- 0.117	- 0.060
12.10.12	- 0.020	- 0.030	- 0.057	- 0.084	0.050

* Swiss Average Rates are volume-weighted average rates based on the transactions concluded on the given trading day and the reference prices of that day. Reference prices are calculated on the basis of available quotes in the order book of the Eurex Repo electronic trading platform. Swiss Average Rates are calculated by SIX Swiss Exchange.

Average of sight deposits in Swiss francs at the SNB for the week ending 12 October 2012

(in CHF millions)

Sight deposits of domestic banks	293 142
Other deposits on sight in Swiss francs	79 814
Total sight deposits in Swiss francs at the SNB	372 956

Minimum reserves: sight deposits of domestic banks averaged over the reporting period*

(in CHF millions)

Previous reporting period		Current reporting period	
Average until	Sight deposits	Average until	Sight deposits
24.08.12	286 830	21.09.12	292 252
31.08.12	288 072	28.09.12	291 469
07.09.12	289 193	05.10.12	291 282
14.09.12	290 528	12.10.12	291 848
Final figure period	290 818		

* The period lasts from the 20th of a month until the 19th of the following month.

Minimum reserves: compliance during the last 12 periods

(in CHF millions)

Period	Requirement	Eligible assets*	Notes Coins	Sight deposits	Compliance in %	Interest rate** in %
20.08.11 - 19.09.11	10 301	198 847	5 614	193 233	1 930	4.00
20.09.11 - 19.10.11	10 615	203 039	5 825	197 215	1 913	4.00
20.10.11 - 19.11.11	11 278	195 683	5 857	189 826	1 735	4.00
20.11.11 - 19.12.11	11 745	184 513	5 828	178 685	1 571	4.02
20.12.11 - 19.01.12	11 755	183 298	6 181	177 117	1 559	4.01
20.01.12 - 19.02.12	11 577	175 100	5 635	169 466	1 512	4.00
20.02.12 - 19.03.12	11 350	167 709	5 679	162 030	1 478	4.00
20.03.12 - 19.04.12	11 136	166 092	5 909	160 183	1 492	4.00
20.04.12 - 19.05.12	11 188	160 916	5 820	155 096	1 438	4.00
20.05.12 - 19.06.12	11 265	201 659	5 809	195 851	1 790	4.01
20.06.12 - 19.07.12	11 707	252 036	5 837	246 199	2 153	4.00
20.07.12 - 19.08.12	11 988	282 432	5 827	276 605	2 356	3.98

* Sum of notes/coins and sight deposits.

** Interest obligation in the event of non-fulfilment of the minimum reserve requirements.